Johannesburg
Stock Exchange

One Exchange Square,
Gwen Lane,
Sandown, South Africa
Private Bag X991174
Sandton 2146

Tel: +27 11 520 7000
Fax: +27 11 520 8584

www.jse.co.za

Registration number: 2005/022939/06
VAT number: 4080119391

INTEREST RATE AND CURRENCY DERIVATIVES

DERIVATIVES DAILY TURNOVER SUMMARY REPORT

FROM DATE : 31/07/2015 **TO DATE : 31/07/2015**

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
ALBI On 04-Feb-2016			Index Future	16	1,412	0.00
GOVI On 05-Nov-2015			GOVI	6	202	0.00
2050 On 05-Nov-2015			Bond Future	1	540	0.00
ILBI On 04-Feb-2016			Index Future	20	636	0.00
IGOV On 05-Nov-2015			Index Future	10	120	0.00
R186 On 04-Aug-2016			Bond Future	39	30,130	0.00
R202 On 05-Nov-2015			Bond Future	13	2,544	0.00
R023 On 05-Nov-2015			Bond Future	54	3,285	0.00
2030 On 05-Nov-2015			Bond Future	26	4,808	0.00
2032 On 05-Nov-2015			Bond Future	55	10,297	0.00
2037 On 05-Nov-2015			Bond Future	5	55	0.00
R204 On 05-Nov-2015			Bond Future	26	7,181	0.00
2044 On 05-Nov-2015			Bond Future	4	28	0.00
R248 On 05-Nov-2015			Bond Future	4	28	0.00
R207 On 05-Nov-2015			Bond Future	20	9,384	0.00
R208 On 05-Nov-2015			Bond Future	26	12,600	0.00
R209 On 04-Feb-2016			Bond Future	32	5,484	0.00

Contract	Strike	C/P	Product	No of Trades	No. of Contracts	
R210 On 05-Nov-2015			Bond Future	8	1,986	0.00
R211 On 04-Feb-2016			Bond Future	4	4,480	0.00
R213 On 05-Nov-2015			Bond Future	8	588	0.00
R214 On 05-Nov-2015			Bond Future	8	216	0.00
Grand Total for Daily Turnover Summary:				**385**	**96,004**	**0.00**